

**UNITED STATES DISTRICT COURT
FOR THE SOUTHERN DISTRICT OF NEW YORK**

IN RE LIBOR-BASED FINANCIAL
INSTRUMENTS ANTITRUST LITIGATION

THIS DOCUMENT RELATES TO:
Case No. 14-cv-1757

MDL No. 2262
Master File No. 1:11-md-2262-NRB
ECF Case

FEDERAL DEPOSIT INSURANCE CORP.,

Plaintiffs,

v.

BANK OF AMERICA CORP., ET AL.

Defendants.

DECLARATION OF MICHELLE M. GREGORY

I, Michelle M. Gregory, declare and state as follows under penalty of perjury:

1. I am the Chief Operating Officer, Markets, Asia Pacific of The Hongkong and Shanghai Banking Corporation Limited.

2. In my capacity as Chief Operating Officer, Markets, Asia Pacific for The Hongkong and Shanghai Banking Corporation Limited, I have personal knowledge of the matters set forth herein and believe them to be true and correct based on my work for The Hongkong and Shanghai Banking Corporation Limited and my review of its records.

3. The Hongkong and Shanghai Banking Corporation Limited is a company limited by its own shares, organized under the laws of Hong Kong, with its headquarters and principal place of business in Hong Kong.

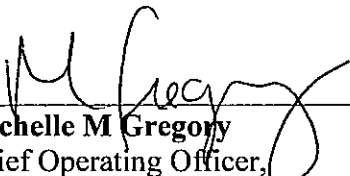
4. The Hongkong and Shanghai Banking Corporation Limited is not incorporated in New York, and it does not have any offices, branches, or other regular place of business in New York.

5. The Hongkong and Shanghai Banking Corporation Limited has no subsidiaries incorporated in New York or that have their principal place of business in New York.

6. The Hongkong and Shanghai Banking Corporation Limited maintains separate books and records from HSBC Holdings plc, from HSBC Bank plc, and from any subsidiaries of HSBC Holdings plc that are located in New York. It also has a separate board of directors and a separate corporate existence from such entities.

Pursuant to 28 U.S.C. § 1746, I declare under penalty of perjury under the laws of the United States of America that the foregoing is true and correct to the best of my knowledge and belief.

Executed in Hong Kong on November 4, 2014.



Michelle M. Gregory
Chief Operating Officer,
Markets, Asia Pacific
*The Hongkong and Shanghai Banking
Corporation Limited*